

Georgia State University
ScholarWorks @ Georgia State University

Mathematics Theses

Department of Mathematics and Statistics

Spring 4-18-2011

Stability Selection of the Number of Clusters

Gabriella v. Reizer

Follow this and additional works at: https://scholarworks.gsu.edu/math_theses



Part of the [Mathematics Commons](#)

Recommended Citation

Reizer, Gabriella v., "Stability Selection of the Number of Clusters." Thesis, Georgia State University, 2011.
https://scholarworks.gsu.edu/math_theses/98

This Thesis is brought to you for free and open access by the Department of Mathematics and Statistics at ScholarWorks @ Georgia State University. It has been accepted for inclusion in Mathematics Theses by an authorized administrator of ScholarWorks @ Georgia State University. For more information, please contact scholarworks@gsu.edu.

STABILITY SELECTION OF THE NUMBER OF CLUSTERS

by

GABRIELLA VALERIA REIZER

Under the Direction of Yixin Fang

ABSTRACT

Selecting the number of clusters is one of the greatest challenges in clustering analysis. In this thesis, we propose a variety of stability selection criteria based on cross validation for determining the number of clusters. Clustering stability measures the agreement of clusterings obtained by applying the same clustering algorithm on multiple independent and identically distributed samples. We propose to measure the clustering stability by the correlation between two clustering functions. These criteria are motivated by the concept of clustering instability proposed by Wang (2010), which is based on a form of clustering distance. In addition, the effectiveness and robustness of the proposed methods are numerically demonstrated on a variety of simulated and real world samples.

INDEX WORDS: Consistency, Cross validation, Hierarchical clustering, Instability, k-means clustering, Spectral clustering, Stability

STABILITY SELECTION OF THE NUMBER OF CLUSTERS

by

GABRIELLA VALERIA REIZER

A Thesis Submitted in Partial Fulfillment of the Requirements for the Degree of

Master of Science

in the College of Arts and Sciences

Georgia State University

2011

STABILITY SELECTION OF THE NUMBER OF CLUSTERS

by

GABRIELLA VALERIA REIZER

Committee Chair: Dr. Yixin Fang

Committee: Dr. Gengsheng Qin

Dr. Ruiyan Luo

Electronic Version Approved:

Office of Graduate Studies

College of Arts and Sciences

Georgia State University

May 2011

DEDICATION

To my husband, Catalin.

“Love is patient, love is kind. It does not envy, it does not boast, it is not proud. It is not rude, it is not self-seeking, it is not easily angered; it keeps no record of wrongs. Love does not delight in evil but rejoices with the truth. It always protects, always trusts, always hopes, always perseveres. Love never fails.”

1 Corinthians 13:4–8a

ACKNOWLEDGEMENTS

First and foremost I would like to offer my sincerest gratitude to my advisor, Dr. Yixin Fang, who has supported me throughout my thesis with his patience and knowledge. This thesis would not have been possible without his guidance.

I would like to thank Dr. Junhui Wang at University of Illinois at Chicago for the thoughtful discussion and for his generosity for sharing the R-codes.

I would like to thank my committee members Dr. Jeff Qin and Dr. Ruiyan Luo for accepting my invitation and taking their time to read my thesis. I appreciate all their insightful comments and their encouragements.

I would also like to acknowledge all my professors in the Mathematics and Statistics Department at Georgia State University for sharing with me their precious statistical knowledge and skills and for all their assistance along the years.

Last but not the least; I would like to express my deepest gratitude to my family for supporting me through my studies. My greatest thanks go to my loving and encouraging husband. It has been a blessing having him beside me along this path.

TABLE OF CONTENTS

ACKNOWLEDGEMENTS	v
LIST OF TABLES	viii
LIST OF FIGURES	ix
CHAPTER 1 INTRODUCTION	1
1.1 Clustering methods.....	1
1.1.1 K-means clustering.....	1
1.1.2 Hierarchical clustering.....	3
1.1.3 Spectral clustering.....	5
1.2 Determining the number of clusters in a dataset	6
1.3 Existing methods for selecting the number of clusters.....	6
1.4 Literature on clustering stability.....	7
1.5 Instability selection of the number of clusters	8
1.6 Stability selection of the number of clusters	9
1.7 Summary.....	10
CHAPTER 2 CLUSTERING INSTABILITY	11
2.1 Introduction	11
2.2 Instability	12
2.3 Cross-validation for clustering.....	13
2.3.1 Cross-validation with voting	14
2.3.2 Cross-validation with averaging.....	15

CHAPTER 3 CLUSTERING STABILITY.....	16
3.1 Introduction	16
3.2 Stability	17
3.3 Cross-validation for clustering.....	17
3.3.1 Cross-validation with voting	18
3.3.2 Cross-validation with averaging.....	18
CHAPTER 4 SELECTION CONSISTENCY.....	20
CHAPTER 5 NUMERICAL EXPERIMENTS.....	23
5.1 Introduction	23
5.2 Simulated examples	23
5.2.1 Two-dimensional examples	23
5.2.2 Multi-dimensional examples	27
5.3 Real examples	29
CHAPTER 6 DISCUSSION	31
REFERENCES.....	32
APPENDICES.....	36

LIST OF TABLES

Table 5.1. Two-dimensional examples: the estimated numbers of clusters using stability and instability	26
Table 5.2. Multi-dimensional examples: the estimated numbers of clusters using stability and instability	27

LIST OF FIGURES

Figure 1.1 An illustrative example on clustering instability and stability	9
Figure 5.1 Two-dimensional examples	24
Figure 5.2 Estimated clustering stability and instability for Example 7	28
Figure 5.3 Estimated clustering stability and instability for the wine data	29

Chapter 1

Introduction

1.1 Clustering Methods

Clustering analysis, also called data segmentation, is the process of assigning a set of observations to groups (clusters) so that the items in a cluster are similar in some sense (but not identical) to one another and very different from the items in other clusters.

Usually, clustering analysis is based on measures of distances between objects being clustered. We introduce here three of the most known clustering methods: k-means clustering, hierarchical clustering and spectral clustering.

1.1.1 K-means clustering

The idea of k-means goes back to Hugo Steinhaus in 1956, but the actual term was first used by James MacQueen in 1967.

In clustering analysis it is assumed that $z^n = (x_1, \dots, x_n)$ are independently sampled from some unknown distribution $p(x)$ with $x \in \mathbb{R}^p$. This non-hierarchical approach aims to partition the n p -dimensional observations into k clusters ($k \leq n$) by minimizing a measure of dispersion within the clusters. The most common measure used is the sum of squared distances between all points and the cluster centers.

The first step of the process is to choose the k initial cluster centers. It is really important to run the algorithm multiple times, because different starting locations cause different results. An idea is to

place the centroids as far away from each other as possible. The next step is to take each point and associate it with the closest center. At this point all k centroids are recalculated and the process starts over. Note that the k centroids change their location each time until no more changes are made.

Therefore, the algorithm aims to minimize an objective function:

$$J = \sum_{j=1}^k \sum_{i=1}^n \|x_i^{(j)} - c_j\|^2,$$

where $\|\bullet\|$ is a distance between two data points.

The k-means algorithm

Step 1. The data set is divided randomly into k clusters that have roughly the same number of data points.

Step 2. For each data point the distance to each cluster is calculated. If the data point is closest to its own cluster, the data point is left where it was. If the data point is not closer to its own cluster, the data point is associated to the closest cluster.

Step 3. Repeat the above step until a complete pass through all the data points results in no data point moving from one cluster to another. At this point the clusters are stable and the clustering process ends.

The initial cluster selection can greatly affect the final clusters that result, in terms of inter-cluster and intracluster distances and cohesion.

The advantages of the k-means algorithm are as follows: each cluster contains at least one data point, there are exactly k clusters, the clusters are non-hierarchical, and it can be applied to large data sets because a distance matrix is not necessary.

1.1.2. Hierarchical clustering

Hierarchical clustering focuses on forcing the data points into a strict hierarchy of nested subsets. Lance and Williams in 1967 discuss a large variety of hierarchical clustering algorithms. The results of a hierarchical method can be displayed in a tree diagram, known as dendrogram.

In comparison to k-means (a non-hierarchical clustering method), in hierarchical clustering the data are not partitioned into k clusters in step one. This method does not require an initial value for k , which can be considered an advantage. Despite this advantage the hierarchical clustering seems to be less efficient compared to k-means.

There are two well known types of hierarchical clustering methods: *agglomerative hierarchical clustering* or the “bottom up” approach, which proceeds by a series of fusions of the n data points into groups, and *divisive hierarchical clustering* or the “top down” approach, which separates recursively as one moves down the hierarchy the n data points into finer groupings

Agglomerative hierarchical clustering

This method starts with as many clusters as data points and in each successive iteration, it agglomerates the closest two clusters that satisfy a predefined similarity criteria. Clusters are successively merged until only one cluster remains.

The Agglomerative hierarchical clustering algorithm:

Step 1. n clusters are created; each data point is assigned to a separate cluster. Then, all the distances between clusters are calculated and a symmetric matrix of distances (similarities) is constructed.

Step 2. The shortest distance within two clusters is obtained.

Step 3. The two clusters are merged and the distance matrix is updated.

Step 4. Repeat *Steps 2* and *3* $n-1$ times (until the distance matrix is reduced to a single element).

The agglomerative hierarchical clustering produces an ordering of the objects (informative for data display). Different distance metrics may generate different results. Performing multiple experiments and comparing the results is recommended to support the veracity of the original results. Small number of clusters is obtained, property that can be really helpful for discovery. No provision can be made for a relocation of objects that may have been 'incorrectly' grouped at an early stage. The result should be examined closely to ensure that it makes sense.

Divisive hierarchical clustering

This top-down clustering method is less commonly used. It works in a similar way to the agglomerative clustering but backwards. It starts with only one big cluster formed by all data points and in each successive iteration groups are continually divided until there are as many clusters as objects.

The divisive hierarchical clustering algorithm:

Step 1. One big cluster containing all data points is initially considered. All the distances between points are calculated and the symmetric matrix of distances (dissimilarities) constructed.

Step 2. The longest distance within two data points/clusters is obtained.

Step 3. The data is divided into two clusters and the distance matrix updated.

Step 4. Repeat *Steps 2* and *3* $n-1$ times.

The top down hierarchical clustering is conceptually more complex than the bottom up clustering, since it needs a second clustering algorithm as a “subroutine”. It’s been proven that produces more accurate hierarchies than the bottom up algorithms in some circumstances. Divisive hierarchical clustering benefits from complete information about the global distribution when making top-level partitioning

decisions, while agglomerative hierarchical clustering methods make clustering decisions based on local patterns without initially taking into account the global distribution.

1.1.3. Spectral clustering

Spectral clustering techniques rely on the eigenstructure of the matrices derived from the data. It partitions points into disjoint clusters with points in the same clusters having high similarity and points in different clusters having low similarity.

The Normalized Cuts algorithm by Shi and Malik (1997) is frequently used for image segmentation.

Spectral clustering is simple to implement, and can be solved efficiently by any standard linear algebra software. Ng, Jordan and Weiss (2001) proposed a simple spectral clustering algorithm that can be implemented using a few lines of Matlab. They show surprising results on a number of challenging clustering situations, proving that spectral clustering can outperform traditional clustering algorithms (such as k-means).

The spectral clustering algorithm

Step 1. The affinity matrix and the diagonal matrix are created.

Step 2. The largest eigenvector is created (chosen to be orthogonal to each other in the case of repeated eigen values) and a new matrix is created by stacking the eigenvectors in columns.

Step 3. Each row of the matrix is renormalized to have unit length.

Step 4. Treating each row of the new matrix as a point, k clusters are created via any clustering algorithm that attempts to minimize distortion.

Step 5. Finally, each original point is assigned to a cluster if and only if the corresponding row of the matrix was assigned to a cluster.

1.2 Determining the number of clusters in a data set

The concept of the number of clusters is very different between hierarchical and partitional clustering algorithms. In the case of hierarchical clustering, the number of clusters does not necessarily need to be specified beforehand. This number can vary depending on the level the tree is cut. On the other hand, partitional clustering requires that the number of clusters be specified before the algorithm is performed.

The selection of an appropriate number of clusters, quality often labeled as k (as in the k -means algorithm), is one of the most difficult problem in clustering analysis. Traditionally the value of k is obtained by performing a clustering algorithm with several different values of k and selecting the one that leads to the optimal clusterings. It is clear that this is a trial and error process. For small datasets this is not a significant problem. However, for large datasets this can be very time consuming.

If an appropriate value of k cannot be determined from prior knowledge of the dataset, some other method has to be chosen. The absence of an objective measure that examines the quality of the clusterings of a particular dataset makes the process of selecting a correct k an even harder task. Several decision making methods are available to us.

1.3. Existing methods for selecting the number of clusters.

There are many methods available to estimate the number of clusters these days. Several of these approaches were analyzed by Milligan and Cooper (1985) and by Dubes (1987). Rissanen (2000) proposed model building and model order selection. In this approach the complex models are more pa-

nelized that the less complex ones. Other methods, such as Akaike Information Criterion (AIC) proposed by Akaike (1974) and Schwartz Information Criterion (SIC) derived by Schwarz (1978) are considered optimum for selecting the number of clusters for high-model complexity.

MDL (Rissanen 1996), AIC (Akaike, 1974), BIC and SIC (Schwarz, 1978) are some examples of penalized likelihood estimation methods. Resampling attempts to find the appropriate number of clusters by clustering many data samples, and determining where clusterings are “most stable”.

Cross-validation is another approach for estimating the number of clusters proposed by Smyth (1996). This method splits the data in two or more parts. One part is used for clustering and the other part(s) is used for validation. Monte Carlo cross-validation attempts to fit the data quite accurately but in the same time minimizes the complexity of the model.

1.4. Literature on clustering stability

Another widely used method for selecting the number of clusters is based on stability arguments: the number of clusters is chosen so that the corresponding clustering results are “most stable”. In recent year, several papers have been written on this method from the theoretical point of view.

The idea behind clustering stability is that a “good” algorithm tends to repeatedly produce similar clusterings on data originating from the same source. In other words, the algorithm is stable with respect to input randomization.

A major issue, as pointed out by Krieger and Green (1999) is that a clustering model is stable only if the objective function has a unique global minimize. It is demonstrated that the approaches mentioned in the article, fail to determine the appropriate number of clusters, especially if the sample size gets larger and the variable exhibit higher correlation. The clustering stability might not be that desirable for determining the value of k .

Ben-Hur, Elisseeff and Guyon (2002) propose to use distribution of pairwise similarity between clusterings of sub-samples of a dataset as a measure of the stability of a partition. In this paper several experiments are run, and all the results coincide with the intuitive selection.

Lange, Roth, Braun and Buhmann (2004) proposed a new measure of clustering stability to assess the validity of a cluster model. Good performances have been achieved on both, simulated data and gene expression data sets.

Another great paper on this idea is presented by Ben-David, von Luxburg and Pal (2006). In this work, the authors propose some new definitions of stability and some related clustering notions. The results suggest that the existence of a unique minimize indicates stability, and the existence of a symmetry permuting such minimize indicates instability. The results indicate that stability does not reflect the validity or meaningfulness of the selection of the number of clusters. Instead, the parameters it measures are independent of clustering parameters.

1.5. Instability selection of the number of clusters

Wang (2010) focuses in his paper on introducing some novel criteria for determining the number of clusters. This new selection criterion measures the quality of clusterings through their instability from sample to sample. Here the clustering instability is estimated through cross validation, and the goal of the method is to minimize the instability. The data is divided into two training sets and one validation set to imitate the definition of stability. Then, a distance based clustering algorithm is applied on the independent and identically distributed training sets and the inconsistencies evaluated on the validation set. This method has been proven to be effective and robust on a variety of simulated and real life examples. Chapter 2 is dedicated entirely to Wang's definition of instability.

Selection of the number of clusters for the iris data.

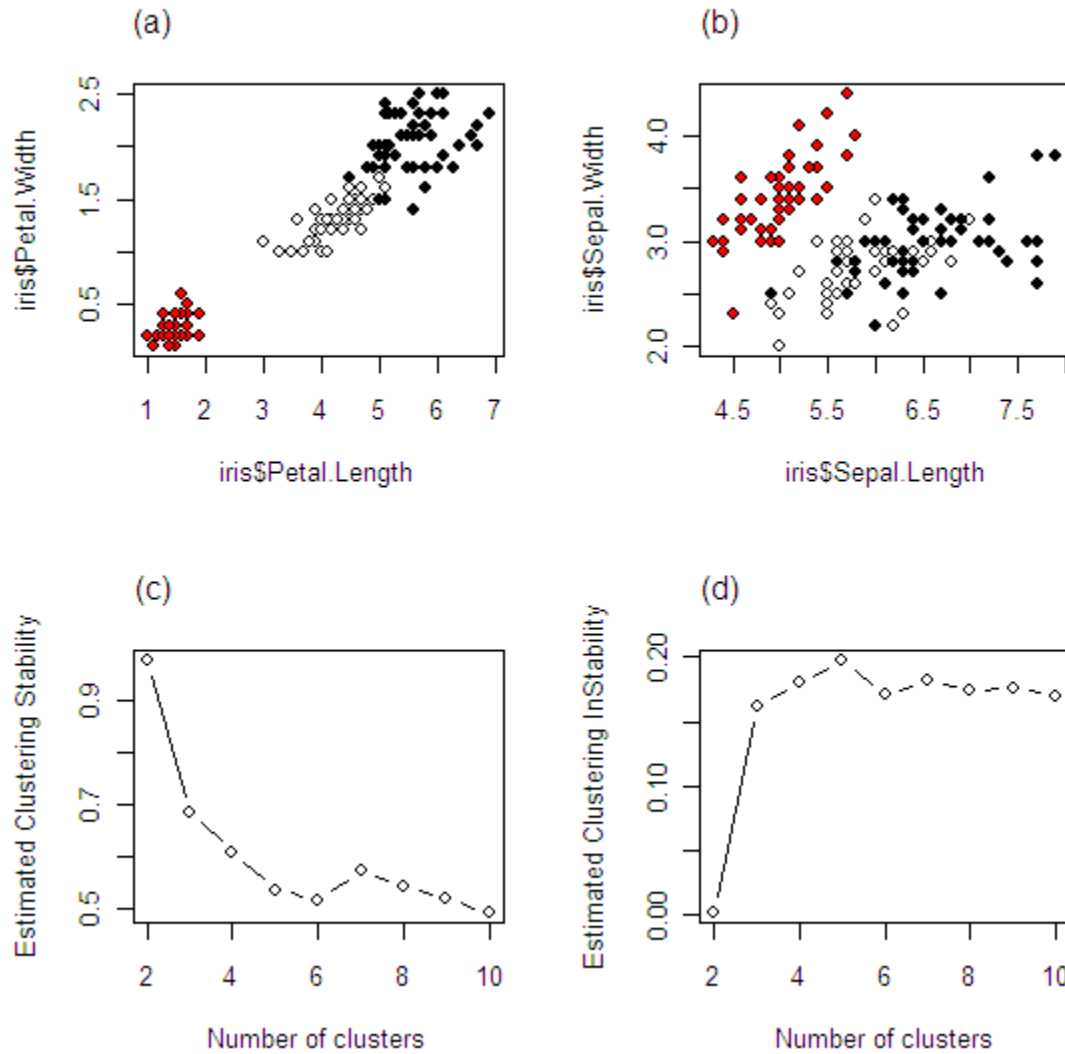


Figure 1.1 An illustrative example on clustering instability and stability: (a) the iris data – Petal; (b) the iris data – Sepal; (c) clustering stability curve; (d) clustering instability curve

1.6. Stability selection of the number of clusters

In this thesis, we propose a novel definition of stability. To measure the clustering stability we suggest that the correlation between two clustering functions to be used. A similar approach can be

found in Fowlkes and Mallows (1983), where similarly the closeness between two hierarchical clustering functions is used.

The stability measure is assumption free and applicable to the distance based clustering algorithm described by Wang, and also applicable to the non-distance based clustering algorithms.

By definition, the clustering stability serves as a quality measure of the clustering algorithm, so it can be used to compare clusterings with different numbers of clusters. The well known iris data is used to demonstrate how the number of clusters changes the stability measure; and the results are displayed in Figure 1.1. Evidently, the maximum clustering stability and the minimum clustering instability are achieved at $k=2$. The iris data is one of the examples in Chapter 5, while Chapter 3 is dedicated entirely to our novel method of determining the number of clusters by maximizing the stability.

1.7. Summary

The rest of this thesis is organized as follows. Chapter 2 presents the definition of instability based on the distance proposed by Wang (2010). Chapter 3 introduces the newly proposed definition of stability based on correlation. Chapter 4 focuses on selection consistency. In Chapter 5 we compare the two approaches on both simulated and real world examples. Finally, Chapter 6 contains some discussion. R codes are also available for review in Appendix A.

Chapter 2

Clustering Instability

Most of the materials in this chapter are reproduced from Wang (2010).

2.1. Introduction

To introduce the definition of instability proposed by Wang (2010), we first define our variables.

We assume that $z^n = (x_1, x_2, \dots, x_n)$ is independently sampled from some known probability distribution $p(x)$ with $x \in \mathbb{R}^p$. In clustering analysis, a clustering is defined as a mapping $\phi(\cdot; k, Z^n)$:

$\mathbb{R}^p \rightarrow \{1, \dots, k\}$, where ϕ and the number of clusters $k \geq 2$ are predetermined.

The distance between two cluterings is defined by Wang (2010) as follows.

Definition 1 (*Clustering Distance*). For any two clusterings $\phi_1(x)$ and $\phi_2(x)$ of the same data z^n , the distance between $\phi_1(x)$ and $\phi_2(x)$ is defined as

$$Dist(\phi_1, \phi_2) = P(I_1 + I_2 = 1),$$

where $I(\cdot)$ is an indicator function, $I_1 = I\{\phi_1(X) = \phi_1(Y)\}$ and $I_2 = I\{\phi_2(X) = \phi_2(Y)\}$ and X and Y are i.i.d. from $p(x)$.

The distance function is required to satisfy the following conditions: non-negativity, identity of indiscernibles, symmetry and subadditivity/triangle inequality. Ben-David, von Luxburg and Pal (2006) have been established that the clustering distance has to be symmetrical and has to satisfy the triangle inequality. Important to mention is that they did not require that a clustering distance satisfy that if

$Dist(\phi_1, \phi_2) = 0$ then $\phi_1 = \phi_2$. As a prototypic example they considered the Hamming distance (or pair-counting distance).

In a similar way, Wang proves that the distance proposed $d(\cdot, \cdot)$ is a legitimate distance measure. Wang proves that the distance is nonnegative, symmetrical and satisfies the triangle inequality.

2.2. Instability

Wang's definition of instability of a clustering algorithm ϕ as the expected distance of two clusterings obtained by applying ϕ to two i.i.d. samples from $p(x)$ with a given number of clusters is as follows.

Definition 2 (*Clustering Instability*). Given the number of clusters k , the instability of ϕ is defined as

$$Instab(\phi, k) = E(Dist(\phi(\cdot; k, Z^n), \phi(\cdot; k, Z^{*n}))),$$

where $\phi(\cdot; k, Z^n)$ and $\phi(\cdot; k, Z^{*n})$ are clusterings obtained by applying ϕ on Z^n and Z^{*n} respectively; and Z^n and Z^{*n} are two independent samples from $p(x)$.

So, the clustering instability is actually a quality measure of any clustering algorithm. Wang suggested the use of clustering instability to compare clusterings of a data set with different number of clusters. If the number of clusters is greater than the true one, the clustering algorithm will split true clusters into small one and this split changes from sample to sample; on the other hand if the number of clusters is smaller than the true one, the algorithm will merge true clusters into bigger one and this merging will change from sample to sample. Both cases will lead to instable clusterings.

2.3. Cross validation for clustering

This technique is mainly used in settings where the goal is prediction, and the purpose of it is to assess how the result of a statistical analysis will apply to a data set. So basically it can be considered as a model selection criteria. Allen (1974), Stone (1974) and Geisser(1975) were the first once to dedicate their time to cross validation.

Cross-validation is based on data splitting, part of the data being used to construct a model and the rest of the data is used to measure the performance of the model. The first part of the data is called the training set and the second part of the data is called the validation set.

The following cross validation techniques are worth to mention.

R-fold cross-validation (Breiman, 1984) partitions the data into r equally (or nearly equally) sized segments or folds. One fold is used as a validation set and the rest as a training set. The process is repeated r times (until each fold is selected as validation set one time)

Multifold cross-validation (Zhang, 1993) considers all possible partitioning with the same ratio and *repeated learning-testing* (Burman, 1989) considers only one subset of splittings with the same ratio.

Wang focused his attention on the repeated learning-testing scheme in implementation subsequently. We are going to follow his lead and use the repeated learning-testing scheme as well. Because of the multiple data splittings used in model selection, two different ways to help summarize the results from each splitting are used: cross-validation with voting and cross-validation by averaging.

2.3.1. Cross-validation with voting

Let $\{\phi(\cdot; k, z^n)\}$ be a set of clusters and $k=2, \dots, K$, where K is predetermined as the largest possible number of clusters in comparison. z^n is split into two training sets and one validation set. Two clusterings are created by applying the same algorithm ϕ on the two training sets, and the validation set is used to measure the distance between the two clusterings. Then, the procedure that minimizes the instability in each splitting is selected, and the procedure selected the most number of times is selected as the best one. Note that this algorithm is applicable to any clustering method as long as the observations are independently and identically distributed.

Cross-validation with voting algorithm for clustering proposed by Wang:

Step1. Permute data (x_1, \dots, x_n) and obtain $(x_1^{*c}, \dots, x_n^{*c})$.

Step2. Split the permuted data $(x_1^{*c}, \dots, x_n^{*c})$ into three parts with m, m and $n - 2m$ observations respectively: $z_1^{*c} = (x_1^{*c}, \dots, x_m^{*c})$, $z_2^{*c} = (x_{m+1}^{*c}, \dots, x_{2m}^{*c})$ and $z_3^{*c} = (x_{2m+1}^{*c}, \dots, x_n^{*c})$.

Step 3. For simplicity, let

$$V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}) = I\left(I\left(\phi(x_i^{*c}; k, z_1^{*c}) = \phi(x_j^{*c}; k, z_1^{*c})\right) + I\left(\phi(x_i^{*c}; k, z_2^{*c}) = \phi(x_j^{*c}; k, z_2^{*c})\right) = 1\right).$$

Then the estimated $Instab(\phi, k)$ is defined as

$$\widehat{Instab}^{*c}(\phi, k) = \sum_{2m+1 \leq i < j \leq n} V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}).$$

Step 4. Compute $\hat{k}^{*c} = \arg \min_{2 \leq k \leq K} \widehat{Instab}^{*c}(\phi, k)$.

Step 5. Repeat Steps 1-4 for $c = 1, \dots, C$, and define \hat{k} as the mode of $\{\hat{k}^{*1}, \hat{k}^{*2}, \dots, \hat{k}^{*C}\}$.

2.3.2. Cross-validation with averaging

This technique averages the instability measures over the different partitioning and selects the procedure that yields the minimum averaged error.

Cross-validation with voting algorithm for clustering proposed by Wang:

Step1. Permute data (x_1, \dots, x_n) and obtain $(x_1^{*c}, \dots, x_n^{*c})$.

Step2. Split the permuted data $(x_1^{*c}, \dots, x_n^{*c})$ into three parts with m , m and $n - 2m$ observations respectively: $z_1^{*c} = (x_1^{*c}, \dots, x_m^{*c})$, $z_2^{*c} = (x_{m+1}^{*c}, \dots, x_{2m}^{*c})$ and $z_3^{*c} = (x_{2m+1}^{*c}, \dots, x_n^{*c})$.

Step 3. For simplicity, let

$$V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}) = I\left(I\left(\phi(x_i^{*c}; k, z_1^{*c}) = \phi(x_j^{*c}; k, z_1^{*c})\right) + I\left(\phi(x_i^{*c}; k, z_2^{*c}) = \phi(x_j^{*c}; k, z_2^{*c})\right) = 1\right).$$

Then the estimated $Instab(\phi, k)$ is defined as

$$\widehat{Instab}^{*c}(\phi, k) = \sum_{2m+1 \leq i < j \leq n} V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}).$$

Step 4. Define $\widehat{Instab}(\phi, k) = C^{-1} \sum_{c=1}^C \widehat{Instab}^{*c}(\phi, k)$, when $c = 1, \dots, C$.

Step 5. Compute $\hat{k} = \arg \min_{2 \leq k \leq K} \widehat{Instab}(\phi, k)$.

Chapter 3

Clustering Stability

3.1. Introduction

A clustering algorithm is considered a good algorithm if it produces clusterings that do not vary much from one sample to another sample; if repeated samples are drawn.

In Chapter 2 we introduce Wang's idea of instability based on a form of clustering distance. The main idea of his method is to minimizing the instability.

In Chapter 3, we propose to measure the clustering stability by the correlation between two clustering functions, similar to the one used to measure the closeness between two hierarchical clustering functions in Fowlkes and Mallows (1983).

Definition 3 (*Clustering Correlation*). For any two clusterings $\phi_1(x)$ and $\phi_2(x)$ of the same data z^n , the correlation between $\phi_1(x)$ and $\phi_2(x)$ is defined as

$$\text{Corr}(\phi_1, \phi_2) = \frac{P(I_1 = I_2 = 1) - P(I_1 = 1)P(I_2 = 1)}{\sqrt{P(I_1 = 1)(1 - P(I_1 = 1))P(I_2 = 1)(1 - P(I_2 = 1))}},$$

where $I_1 = I\{\phi_1(X) = \phi_1(Y)\}$ and $I_2 = I\{\phi_2(X) = \phi_2(Y)\}$, and X and Y are i.i.d. from $p(x)$.

If the denominator of the right-hand side equals to zero then $\text{Corr}(\phi_1, \phi_2) = 0$.

Clearly, the clustering correlation defined above is closely related to Wang's definition of the clustering distance.

3.2. Stability

Our definition of stability of a clustering algorithm ϕ as the expected correlation between two clustering functions obtained by applying ϕ to two i.i.d. samples from $p(x)$ with a given number of clusters is as follows.

Definition 4 (*Clustering Stability*). *Given the number of clusters k , the stability of any $\phi(\cdot; k, Z^n)$ is defined as*

$$Stab(\phi, k) = E \left\{ Corr \left(\phi(\cdot; k, Z^n), \phi(\cdot; k, Z^{*n}) \right) \right\},$$

where $\phi(\cdot; k, Z^n)$ and $\phi(\cdot; k, Z^{*n})$ are clusterings obtained by applying ϕ on Z^n and Z^{*n} respectively; and Z^n and Z^{*n} are two independent samples from $p(x)$.

3.3 Cross-validation for clustering

The key idea is the same as the one proposed by Wang. The data is divided into two training sets and one validation set, where the two training sets are used to construct two clustering functions via the same clustering algorithm, and the clustering stability is calculated as the correlation between the two clustering measured on the validation set. Multiple data splittings are performed in order to reduce estimation variability.

As discussed in Chapter 2, there are two ways to perform multiple data splittings; one is called cross validation with voting and the other is called cross-validation with averaging. We will describe both in the following.

3.3.1. Cross-validation with voting

Cross validation with voting algorithm for clustering using the newly defined stability:

Step1. Permute data (x_1, \dots, x_n) and obtain $(x_1^{*c}, \dots, x_n^{*c})$.

Step2. Split the permuted data $(x_1^{*c}, \dots, x_n^{*c})$ into three parts with m , m and $n - 2m$ observations respectively: $z_1^{*c} = (x_1^{*c}, \dots, x_m^{*c})$, $z_2^{*c} = (x_{m+1}^{*c}, \dots, x_{2m}^{*c})$ and $z_3^{*c} = (x_{2m+1}^{*c}, \dots, x_n^{*c})$.

Step 3. For simplicity, let

$$V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}) = I\left(I\left(\phi(x_i^{*c}; k, z_1^{*c}) = \phi(x_j^{*c}; k, z_1^{*c})\right) + I\left(\phi(x_i^{*c}; k, z_2^{*c}) = \phi(x_j^{*c}; k, z_2^{*c})\right) = 1\right).$$

Then the estimated $Stab(\phi, k)$ is defined as

$$\widehat{Stab}^{*c}(\phi, k) = \sum_{2m+1 \leq i < j \leq n} V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}).$$

Step 4. Compute $\hat{k}^{*c} = \arg \max_{2 \leq k \leq K} \widehat{Stab}^{*c}(\phi, k)$.

Step 5. Repeat Steps 1-4 for $c = 1, \dots, C$, and define \hat{k} as the mode of $\{\hat{k}^{*1}, \hat{k}^{*2}, \dots, \hat{k}^{*C}\}$.

3.3.2. Cross validation with averaging

This technique averages the stability measure over the different partitioning and selects the procedure that yields the minimum averaged error.

Cross validation with averaging algorithm for clustering using the newly defined stability:

Step1. Permute data (x_1, \dots, x_n) and obtain $(x_1^{*c}, \dots, x_n^{*c})$.

Step2. Split the permuted data $(x_1^{*c}, \dots, x_n^{*c})$ into three parts with m, m and $n - 2m$ observations re-

spectively: $z_1^{*c} = (x_1^{*c}, \dots, x_m^{*c})$, $z_2^{*c} = (x_{m+1}^{*c}, \dots, x_{2m}^{*c})$ and $z_3^{*c} = (x_{2m+1}^{*c}, \dots, x_n^{*c})$.

Step 3. For simplicity, let

$$V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}) = I\left(I\left(\phi(x_i^{*c}; k, z_1^{*c}) = \phi(x_j^{*c}; k, z_1^{*c})\right) + I\left(\phi(x_i^{*c}; k, z_2^{*c}) = \phi(x_j^{*c}; k, z_2^{*c})\right) = 1\right).$$

Then the estimated $Stab(\phi, k)$ is defined as

$$\widehat{Stab}^{*c}(\phi, k) = \sum_{2m+1 \leq i < j \leq n} V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}).$$

Step 4. Repeat Steps 1 – 3 for $c = 1, \dots, C$. and define $\widehat{Stab}(\phi, k) = C^{-1} \sum_{c=1}^C \widehat{Stab}^{*c}(\phi, k)$.

Step 5. Compute $\hat{k} = \arg \max_{2 \leq k \leq K} \widehat{Stab}(\phi, k)$.

Chapter 4

Selection Consistency

A proposed selection criterion's effectiveness is usually demonstrated on a variety of numerical experiments, and researches usually demonstrate that the selection criterion's asymptotic selection consistency is established when the dataset is properly split.

Similar, we establish an asymptotic theory regarding the selection consistency of the proposed cross-validation procedures.

Let $k_0 \in \{2, \dots, K\}$ be the true number of clusters. To discriminate among the candidate clusterings, a preference of k_0 over its competitors needs to be specified. The following assumptions are made.

Assumption 1. Assume that $\text{Corr}(\phi(\cdot; k, z_1^{*c}), \phi(\cdot; k, z_2^{*c}))$ converges to one exactly rate $r_{m,k}$ in probability as $m \rightarrow \infty$.

Assumption 2. For any $\varepsilon > 0$, there exists $\delta > 0$ such that when m is sufficiently large,

$$P\left(\frac{1 - \text{Corr}(\phi(\cdot; k, z_1^{*c}), \phi(\cdot; k, z_2^{*c}))}{1 - \text{Corr}(\phi(\cdot; k_0, z_1^{*c}), \phi(\cdot; k_0, z_2^{*c}))} > 1 + \delta\right) > 1 - \varepsilon, \quad \forall k \neq k_0.$$

The two above mentioned assumptions are quite similar to the assumptions proposed by Wang (2010). And the statement and the proof of the following theorem are similar to the ones in Wang (2010).

Theorem 1. For a single splitting z_1^{*c}, z_2^{*c} and z_3^{*c} , under Assumptions 1 and 2, we have

$$P\left(\hat{k}^{*c} = k_0\right) \rightarrow 1, \text{ as long as } m \rightarrow \infty \text{ and } (n-2m) \min_{k \neq k_0} r_{m,k}^2 \rightarrow \infty.$$

Proof of Theorem 1.

For a given splitting, $z_1^{*c} = (x_1^{*c}, \dots, x_m^{*c})$, $z_2^{*c} = (x_{m+1}^{*c}, \dots, x_{2m}^{*c})$ and $z_3^{*c} = (x_{2m+1}^{*c}, \dots, x_n^{*c})$,

$$\begin{aligned} P\left(\hat{s}^{*c}(\phi, k) \geq \hat{s}^{*c}(\phi, k_0) \mid z_1^{*c}, z_2^{*c}\right) &= P\left(\sum W_{ij} \geq 0 \mid z_1^{*c}, z_2^{*c}\right) \\ &= P\left(\sum (W_{ij} - EW_{ij}) \geq \binom{n-2m}{2} \Delta_k \mid z_1^{*c}, z_2^{*c}\right), \end{aligned}$$

where $W_{ij} = V(x_i^{*c}, x_j^{*c}; \phi, k, z_1^{*c}, z_2^{*c}) - V(x_i^{*c}, x_j^{*c}; \phi, k_0, z_1^{*c}, z_2^{*c})$, and

$$\begin{aligned} \Delta_k &= -E(W_{ij} \mid z_1^{*c}, z_2^{*c}) = d(\phi(\cdot; k_0, z_1^{*c}), \phi(\cdot; k_0, z_2^{*c})) - d(\phi(\cdot; k, z_1^{*c}), \phi(\cdot; k, z_2^{*c})) \\ &= \delta d(\phi(\cdot; k, z_1^{*c}), \phi(\cdot; k, z_2^{*c})). \end{aligned}$$

We have found that for any arbitrary $\varepsilon > 0$, there exists $\delta > 0$ such that $P(A_k) > 1 - \varepsilon$ with

A_k being the set in Assumption 2,

$$A_k = \left\{ 1 - \text{Corr}(\phi(\cdot; k, z_1^{*c}), \phi(\cdot; k, z_2^{*c})) > (1 + \delta) \left(1 - \text{Corr}(\phi(\cdot; k_0, z_1^{*c}), \phi(\cdot; k_0, z_2^{*c})) \right) \right\}.$$

By Bernstein's inequality for U-statistics on A_k ,

$$P\left(\hat{s}^{*c}(\phi, k) \geq \hat{s}^{*c}(\phi, k_0) \mid z_1^{*c}, z_2^{*c}\right) \leq \exp \left(-2 \frac{\binom{n-2m}{2} \Delta_k^2}{\left(\binom{n-2m}{2} \right) / \left[\frac{n-2m}{2} \right] 2^2 \binom{n-2m}{2}} \right)$$

$$= \exp \left(- \frac{\left\lfloor \frac{n-2m}{2} \right\rfloor \Delta_k^2}{2} \right).$$

Therefore, for any given k ,

$$P \left(\hat{s}^{*c}(\phi, k) \geq \hat{s}^{*c}(\phi, k_0) \right) \leq \varepsilon + \exp \left(- \frac{\left\lfloor \frac{n-2m}{2} \right\rfloor \Delta_k^2}{2} \right).$$

Therefore, if $m \rightarrow \infty$ and $(n-2m) \min r_{m,k}^2 \rightarrow \infty$, we have $P \left(\hat{s}^{*c}(\phi, k) \geq \hat{s}^{*c}(\phi, k_0) \right) \rightarrow 0$.

Noting $P \left(\hat{k}^{*c} \neq k_0 \right) \leq \sum_{k \neq k_0} P \left(\hat{s}^{*c}(\phi, k) \geq \hat{s}^{*c}(\phi, k_0) \right)$, Theorem 1 is proved.

Chapter 5

Numerical Experiments

5.1 Introduction

Our goal in this chapter is to compare the definition of instability proposed by Wang, which focuses on minimizing the instability, and the newly defined definition of stability, which aims to maximize the stability. In Chapter 2 Wang's distance was defined as $Dist(\phi_1, \phi_2) = P(I_1 + I_2 = 1)$, and its expectation was defined as instability, $Instab(\phi, k) = E(Dist(\phi_1, \phi_2))$. In Chapter 3 we propose a similar distance $Corr(\phi_1, \phi_2)$. $Corr(\phi_1, \phi_2)$ is related to $Dist(\phi_1, \phi_2)$ because

$P\{I_1 = I_2 = 1\} = 1 - P(I_1 + I_2 = 1) - P(I_1 = I_2 = 0)$. On the other hand, $Corr(\phi_1, \phi_2)$ differs from $Dist(\phi_1, \phi_2)$ because $Corr(\phi_1, \phi_2)$ excludes $P(I_1 = I_2 = 0)$ in measuring the agreement between ϕ_1 and ϕ_2 , and incorporates the standardization over the concordance frequency between ϕ_1 and ϕ_2 . Hence, $Instab(\phi, k)$ tends to underestimate the instability of a clustering algorithm especially when $P(I_1 = I_2 = 0)$ is large.

5.2 Simulated examples

5.2.1 Two-dimensional examples

Initially, six two dimensional datasets are generated to be examined. Figure 5.1 contains the plot of these examples.

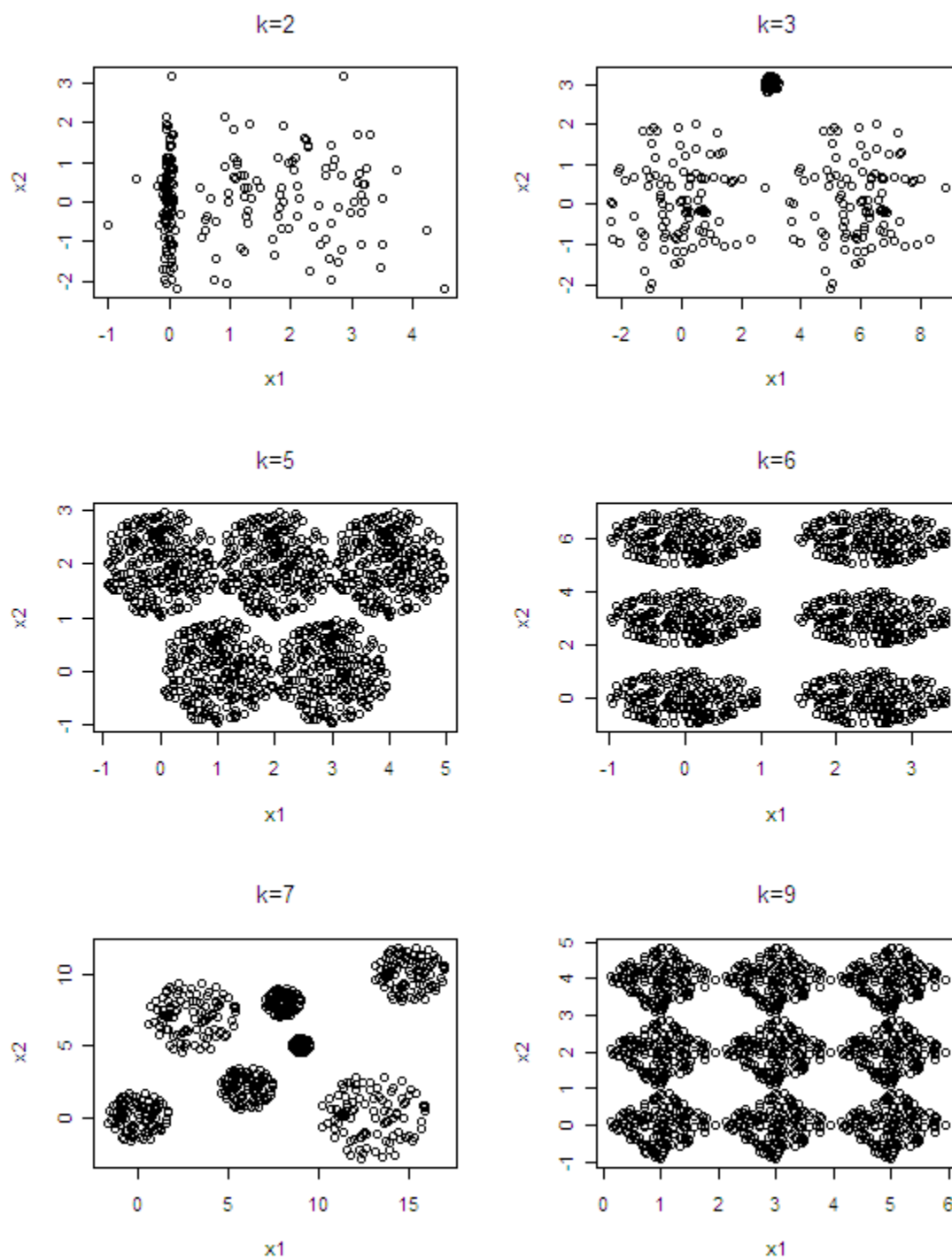


Figure 5.1 Two-dimensional examples.

The first example contains two clusters of 100 data points each, sampled from standard normal distribution, with different mean and standard deviation.

The second simulated example contains three clusters of 100 points each. Two of the clusters are of equal size and density and the third cluster in halfway between the first two, it is smaller and more compact.

The third two dimensional example contains five spherical clusters of equal size and density, some clusters slightly overlap.

Example four has six clusters of 200 points each, well separated spherical clusters.

The fifth example is made of seven well separated clusters of varying size and density, containing a total of 1400 data points.

The last example contains nine square clusters connected at the corners.

Each simulated example is repeated 50 times and the results are summarized in Table 5.1. Cross validation with voting is used in both cases, and the k-means algorithm. Both stability and instability yield superior performances in well-separated clusters (see Example 2 and 4). For the other examples apparently both clustering algorithms tend to suggest far few clusters because the cluster separation was not great enough for it to consider the clusters to be distinct. Example 6 is great to take in consideration. Instability performs well every single time, in comparison to Stability which does it about 60% of the time. The other 40% of the times it finds only one big cluster. Taking in consideration that the nine squares are touching and that the whole graph is perfectly symmetrical it would probably make sense.

Stability performs far superior in Example 1, because the clustering stability measure is based on correlation.

Table 5.2. Multi-dimensional examples: the estimated numbers of clusters using stability and instability

Method	Estimated number of clusters								
	2	3	4	5	6	7	8	9	10
Example 1. Two elongated clusters in 3 dimensional space									
Instability	50	0	0	0	0	0	0	0	0
Stability	50	0	0	0	0	0	0	0	0
Example 2. Four exponential clusters in 10 dimensional space									
Instability	25	0	1	0	0	0	0	4	20
Stability	0	0	0	0	0	0	0	0	0

Example 3 is another interesting one. Before we analyze the performance of the two methods we should point out that clustering analysis does not offer an exact definition for the true k . As mentioned above some of the five spherical clusters overlap forming two bigger clusters. So, we can conclude that both stability and instability yield superior performances.

5.2.2 Multi-dimensional examples

To compare the performance of the two methods in question we are now going to examine two multidimensional distance-based examples also found in Wang's paper.

The first multi-dimensional dataset is Example 7, which is the same as the *two elongated clusters in three dimensions* example in Tibshirani, Walther and Hastie (2001). The first cluster is generated by taking 100 equally spaced values from -0.5 to 0.5 and Gaussian noise with standard deviation 0.1 is added to each feature. The second cluster is generated in a similar way, except that at the end 10 is

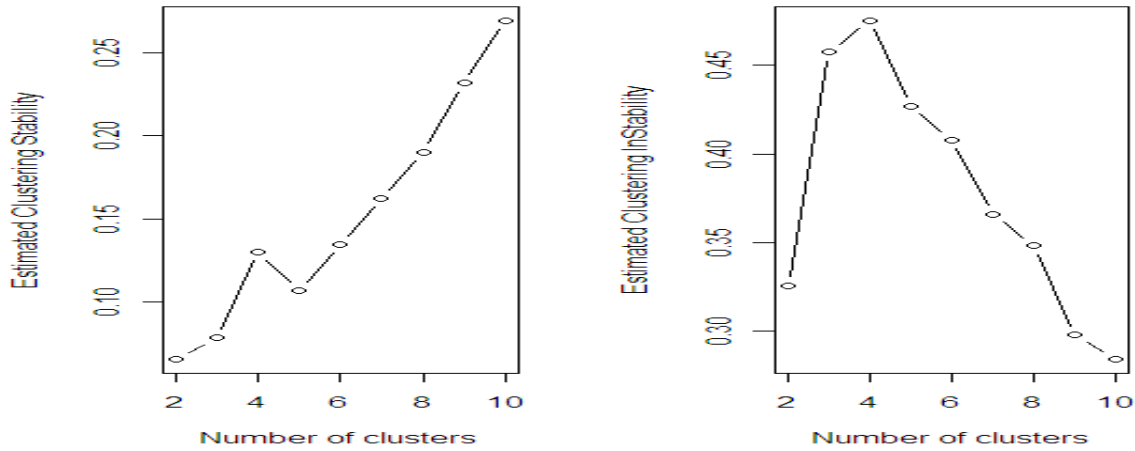


Figure 5.2 Estimated clustering stability and instability for Example 8 (four exponential clusters in 10 dimensional space)

added to each feature. As a result two elongated cluster are created, stretching out along the main diagonal of a three dimensional cube.

The eighth example contains four non-Gaussian clusters in a 10-dimensional space. Each cluster is of size 100 and is sampled from standard exponential distribution centered at $(4, 4)$, $(4, -4)$, $(-4, 4)$ and $(-4, -4)$; and the rest eight dimensions are noises sampled from standard exponential distribution.

Each simulated example is repeated 50 times, and the results are summarized in Table 5.2.

Both the stability and instability yield superior performances in Example 7, a low dimensional example. As the dimension becomes high the two performs less satisfactory. Another reason behind the performance could be that we are dealing here with non-Gaussian clusters. It is worth pointing out that cross-validation with voting and k-means is used in both cases, which might not be the best option in this situation. Figure 5.2 displays the stability and instability curve.

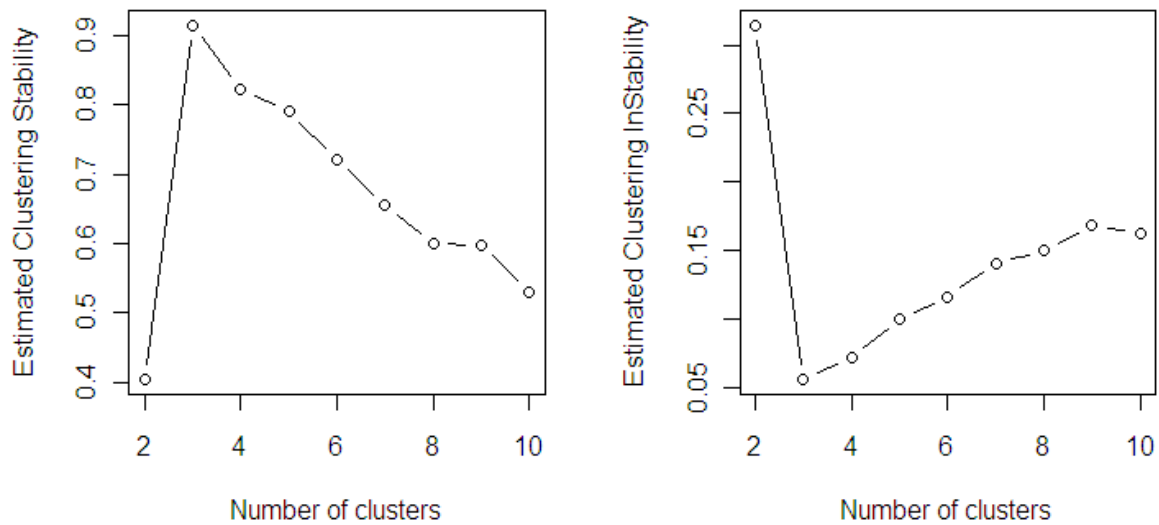


Figure 5.3 Estimated clustering stability and instability for the wine data

5.3 Real Examples

We now examine the effectiveness of the new defined stability on two real life examples.

The first example is the **iris data** (Fisher, 1936), which is perhaps the best known database in pattern recognition literature. The dataset contains 150 observations from three different species of iris (Setosa, Versicolour, Virginica), each with four attributes: length and width of sepal, length and width of petal.

The second real life example is the **wine data** set (Forina, M. et al, PARVUS), which contains results of a chemical analysis of wines grown in Italy and derived from three different cultivars. The 178 data points consist of 12 measurements.

The true value of k is usually unknown when real data is examined. The iris data contains three species of iris so we would estimate the number of clusters for this data set to be three. Likewise because the wine data consists of three classes we would also expect to obtain three for the true value of

k. The estimated clustering stability and instability curves for the iris data are both summarized in Figure 1.1. The clustering stability achieves its highest value at $\hat{k}=2$, result that is acceptable for clustering as it is known that two of the species are undistinguishable (Sugar & James, 2003). The estimated clustering stability and instability curves for the wine data are displayed in Figure 5.3. The clustering stability curve reaches its highest point at $\hat{k}=3$, which meets the result of our experiment and our expectations.

CHAPTER 6

Discussion

In this thesis, we propose some novel criteria for selecting the number of clusters that are applicable to various clustering algorithm. The previous proposed approaches are focusing on maximizing the within-cluster similarity and/or within cluster dissimilarity. Wang's proposed selection criteria measure the quality of clustering through instability from sample to sample. The proposed selection criteria measure the quality of clustering through stability from sample to sample. This stability measure is assumption free and applicable to both distance based and non-distance based clustering algorithms; and it is measured by the correlation between two clustering functions. Modified cross validation schemes are used, which are more reliable when there is no compelling evidence to justify the model assumption.

We should point out that determining the real number of clusters is a major challenge of clustering analysis. Unfortunately, the true number of clusters is not a well defined concept in the statistical literature. The proposed criterion is one of the many practical ways of defining the true number of clusters. Due to the lack of objective definition of a proper clustering, deciding which method is the best is almost an impossible task. We can only claim that clustering stability can be useful criterion for assessing the goodness of clustering algorithms.

The advantages and disadvantages of the proposed criteria are demonstrated, both numerically and theoretically.

REFERENCES

- Akaike, H. (1974). A new look at the statistical model identification. *IEEE Transactions on Automatic Control* 19 (6): 716–723.
- Baxter, R. A. & J. J. Oliver. The Kindest Cut: Minimum Message Length Segmentation. In *Algorithmic Learning Theory, 7th Intl. Workshop*, 83-90. Sydney, Australia, 1996.
- Ben-David, S., Von Luxburg, U. & Pal, D. (2006). A sober look at stability of clustering. In *Proc. 19th Ann. Conf. Learn. Theory (COLT 2006)*, Ed. G. Lugosi and H. Simon, pp. 5–19. Berlin: Springer.
- Ben-Hur, A., Elisseeff, A. & Guyon, I. (2002). A stability based method for discovering structure in clustered data. In *Pac. Symp. Biocomp. 2002*, 6–17.
- Burman, P. (1989). A comparative study of ordinary cross validation, v-fold cross validation and the repeated learning testing methods. *Biometrika* 76, 503–14.
- Calinski, R. B. & Harabasz, J. (1974). A dendrite method for cluster analysis. *Commun. Statist.* 3, 1–27.
- Dubes RC. How many clusters are best?—An experiment. *Pattern Recognition* 1987; 20: 645-663.
- Forina, M. et al, PARVUS - An Extendible Package for Data Exploration, Classification and Correlation. Institute of Pharmaceutical and Food Analysis and Technologies, Via Brigata Salerno, 16147 Genoa, Italy.
- Fang, Y. & Wang, J. (2011). Penalized cluster analysis with applications to family data. *CSDA*, **55**, 2128-2136.
- Fraley, C. & E. Raftery. How many clusters? Which clustering method? Answers via model-based Cluster Analysis. In *Computer Journal*, vol. 41, pp. 578-588, 1998.
- Geisser, S. (1975). The predictive sample reuse method with applications. *J. Am. Statist. Assoc.* 70, 320–8.
- Hansen, M. & B. Yu. Model Selection and the Principle of Minimum Description Length. In *JASA*, vol. 96, pp. 746-774, 2001.

- Hartigan, J. A. (1975). *Clustering Algorithms*. New York: Wiley.
- Janson, S. (2004). Large deviations for sums of partly dependent random variables. *Random Struct. Algor.* 24, 234–48.
- Kaufman, L. & Rousseeuw, P. (1990). *Finding Groups in Data: An Introduction to Cluster Analysis*. New York: Wiley.
- Krieger, A. M. & Grenn, P. E. (1999). A cautionary note on using internal cross validation to select the number of clusters. *Psychometrika* 64, 341–53.
- Krzanowski, W. J. & Lai, Y. T. (1985). A criterion for determining the number of clusters in a data set. *Biometrics* 44, 23–34.
- Lange, T., Roth, V., Braun, M. & Buhmann, J. (2004). Stability-based validation of clustering solutions. *NeuralComp.* 16, 1299–323.
- MacQueen, J. B. (1967). "Some Methods for classification and Analysis of Multivariate Observations, Proceedings of 5th Berkeley Symposium on Mathematical Statistics and Probability", University of California Press. pp. 281–297.
- Milligan GW, Cooper MC. An examination of procedures for determining the number of clusters in a data set. *Psychometrika* 1985; 50: 159–179.
- Mccullagh, P. & Yang, J. (2008). How many clusters? *Bayesian Anal.* 3, 101–20.
- NG, A., Jordan, M. & Weiss, Y. (2001). On spectral clustering: analysis and an algorithm. In *Adv. Neural. Info. Processing Sys. (NIPS2001)*, Ed. T. Dietterich, S. Becker and Z. Ghahramani, pp. 849–56. Cambridge:MIT Press.
- Pedrycz, W. (2005). Interpretation of clusters in the framework of shadowed sets. *Pat. Recog. Lett.* 26, 2439–49.
- Rissanen, J. Modeling by shortest data description. *Automatica* 1978; 14: 465–471.

- Rissanen, J. Fisher information and stochastic complexity, IEEE Transactions on Information Theory, vol. IT-42, 1, pp. 40–47, 1996.
- Rissanen, J. Complexity and information in data. In Proc. IFAC Conf. System Identification, SYSID 2000, Santa Barbara, CA, 200
- Roth, V., T. Lange, M. Braun & J. Buhmann. A Resampling Approach to Cluster Validation. In Intl. Conf. on Computational Statistics, pp. 123-129, 2002.
- Salvador, S. & Chan, P., Determining the Number of Clusters/Segments in Hierarchical Clustering/Segment Algorithms, ICTAI 2004, pp. 576-584
- Schwarz, G. (1978). Estimating the dimension of a mode, The Annals of Statistics, 6, 461-464
- Shamir, O. & Tishby, T. (2007). Cluster stability for finite samples. In Adv. Neural Info. Processing Sys. (NIPS2007), Ed. J. Platt, D. Koller, Y. Singer and S. Roweis, pp. 1297–304. Cambridge: MIT Press.
- Shao, J. (1993). Linear model selection by cross validation. J. Am. Statist. Assoc. 88, 486–94.
- Shi, J. & Malik, J. (1997). Normalized Cuts and Image Segmentation, Proc. IEEE Conf. Computer Vision and Pattern Recognition, pp. 731-737.
- Smyth, P. Clustering using Monte Carlo cross validation. In Proc. 2nd Intl. Conf. Knowl. Discovery & Data Mining (KDD-96), Portland, OR, 1996; 126–133.
- Smyth, P. Clustering Using Monte-Carlo Cross Validation. In Proc. 2nd KDD, pp.126-133, 1996.
- Steinhaus, H. (1956). "Sur la division des corps matériels en parties" (in French). Bull. Acad. Polon. Sci. 4 (12): 801–804.
- Sugar, C. & James, G. (2003). Finding the number of clusters in a data set: an information theoretic approach. J. Am. Statist. Assoc. 98, 750–63.
- Sugiyama, M. & H. Ogawa. Subspace Information Criterion for Model Selection. In Neural Computation, vol. 13, no.8, pp. 1863-1889, 2001.

- Tibshirani, R., Walther, G., Botstein, D. & Brown, P. (2001a). Cluster validation by prediction strength. *J. Comp. Graph. Statist.* 14, 511–528.
- Tibshirani, R., Walther, G. & Hastie, T. (2001b). Estimating the number of clusters in a data set via the gap statistic. *J. R. Statist. Soc. B* 63, 411–23.
- Von Luxburg, U., Belkin, M. & Bousquet, O. (2008). Consistency of spectral clustering. *Ann. Statist.* 36, 555–86.
- Wang, J. (2010). Consistent selection of the number of clusters via cross-validation. *Biometrika*, 97, 893–904.
- Yang, Y. (2006). Comparing learning methods for classification. *Statist. Sinica* 16, 635–57.
- Yang, Y. (2007). Consistency of cross validation for comparing regression procedures. *Ann. Statist.* 35, 2450–73.
- Zhang, P. (1993). Model selection via multifold cross validation. *Ann. Statist.* 21, 299–313.

APPENDICES

Appendix A: R code for simulation

```
#####
#           MAIN FUNCTIONS
#####
#
#   Stability and Instability Curves - 2 Dimensional Data
#
#####
#####

##### 2 clusters #####

stab.avg=rep(0,10) # simulation results
instab.avg=rep(0,10) # simulation results
stab=matrix(NA, 50, 10) # instability matrix
instab=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  { sim2=matrix(0,200,2)

    x1=rnorm(100,0,1)
    x2=rnorm(100,0,1)

    sim2[,1]=c(.05*x1,x1+3)
    sim2[,2]=c(x2,x2)

    data.sd=stand(sim2)

    instab[i,k]=clus.cv(data.sd,k) # instability measure given k
    stab[i,k]=clus.cv.new(data.sd,k) # stability measure given k
  }
  stab.avg[k]<-mean(stab[,k])
  instab.avg[k]<-mean(instab[,k])
}

##### 3 clusters #####

stab.avg3=rep(0,10) # simulation results
instab.avg3=rep(0,10) # simulation results
stab3=matrix(NA, 50, 10) # instability matrix
```

```

instab3=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  { sim3=matrix(0,300,2)

    x1=rnorm(100,0,1)
    x2=rnorm(100,0,1)

    sim3[,1]=c(x1,.1*x1+3,x1+6)
    sim3[,2]=c(x2,.1*x2+3,x2)

    data.sd=stand(sim3)

    instab3[i,k]=clus.cv(data.sd,k)
    stab3[i,k]=clus.cv.new(data.sd,k)
  }
  stab.avg3[k]<-mean(stab[,k])
  instab.avg3[k]<-mean(instab[,k])
}

##### 5 clusters #####

stab.avg5=rep(0,10) # simulation results
instab.avg5=rep(0,10) # simulation results
stab5=matrix(NA, 50, 10) # instability matrix
instab5=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  { sim5=matrix(0,1250,2)

    x1=runif(1000,-1,1)
    x2=runif(1000,-1,1)
    ind=which(x1^2+x2^2<=1)
    x1=x1[ind[1:250]]
    x2=x2[ind[1:250]]

    sim5[,1]=c(x1,x1+2,x1+4,x1+1,x1+3)
    sim5[,2]=c(x2+2,x2+2,x2+2,x2,x2)

    data.sd=stand(sim5)

    instab5[i,k]=clus.cv(data.sd,k)
    stab5[i,k]=clus.cv.new(data.sd,k)
  }
}

```



```

    }
    stab.avg5[k]<-mean(stab[,k])
    instab.avg5[k]<-mean(instab[,k])
  }

##### 6 clusters #####

stab.avg6=rep(0,10) # simulation results
instab.avg6=rep(0,10) # simulation results
stab6=matrix(NA, 50, 10) # instability matrix
instab6=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  { sim6=matrix(0,1200,2)

    x1=runif(1000,-1,1)
    x2=runif(1000,-1,1)
    ind=which(x1^2+x2^2<=1)

    x1=x1[ind[1:200]]
    x2=x2[ind[1:200]]

    sim6[,1]=c(x1,x1,x1,x1+2.5,x1+2.5,x1+2.5)
    sim6[,2]=c(x2,x2+3,x2+6,x2,x2+3,x2+6)
    data.sd=stand(sim6)

    instab6[i,k]=clus.cv(data.sd,k)
    stab6[i,k]=clus.cv.new(data.sd,k)
  }
  stab.avg6[k]<-mean(stab[,k])
  instab.avg6[k]<-mean(instab[,k])
}

##### 7 clusters #####

stab.avg7=rep(0,10) # simulation results
instab.avg7=rep(0,10) # simulation results
stab7=matrix(NA, 50, 10) # instability matrix
instab7=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  { sim7=matrix(0,1400,2)

```

```

x1=runif(1000,-1,1)
x2=runif(1000,-1,1)
ind=which(x1^2+x2^2<=1)

x1=x1[ind[1:100]]
x2=x2[ind[1:100]]

sim7[,1]=c(1.5*x1+6,.5*x1+9,x1+8,1.75*x1,3*x1+13,2.5*x1+3,2*x1+15)
sim7[,2]=c(1.5*x2+2,.5*x2+5,x2+8,1.75*x2,3*x2,2.5*x2+7,2*x2+10)

data.sd=stand(sim7)

instab7[i,k]=clus.cv(data.sd,k)
stab7[i,k]=clus.cv.new(data.sd,k)
}
stab.avg7[k]<-mean(stab[,k])
instab.avg7[k]<-mean(instab[,k])

}

##### 9 clusters #####

stab.avg9=rep(0,10) # simulation results
instab.avg9=rep(0,10) # simulation results
stab9=matrix(NA, 50, 10) # instability matrix
instab9=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)
  {
    sim9=matrix(0,1350,2)

    x1=runif(1000,-1,1)
    x2=runif(1000,-1,1)
    ind1=which((x1>=-x2) & (x1>=x2))
    ind2=which((x1<=-x2) & (x1<=x2))

    aux1=x1[ind1[1:75]]
    aux2=x1[ind2[1:75]]
    aux3=x2[ind1[1:75]]
    aux4=x2[ind2[1:75]]

    sim9[,1]=c(aux1,aux2+2,aux1+2,aux2+4,aux1+4,aux2+6,aux1,aux2+2,aux1+2,aux2+4,aux1+4,aux2+6,aux
              1,aux2+2,aux1+2,aux2+4,aux1+4,aux2+6)

    sim9[,2]=c(aux3,aux4,aux3,aux4,aux3,aux4,aux3+2,aux4+2,aux3+2,aux4+2,aux3+2,aux4+2,aux3+4,aux4+
              4,aux3+4,aux4+4,aux3+4,aux4+4)
  }
}

```

```

data.sd=stand(sim7)

instab9[i,k]=clus.cv(data.sd,k)
stab9[i,k]=clus.cv.new(data.sd,k)
}
stab.avg9[k]<-mean(stab[,k])
instab.avg9[k]<-mean(instab[,k])
}

##### the curves #####

par(mfrow=c(6,3))

plot(sim2[,1],sim2[,2],xlab='x1',ylab='x2',font.main=1,main="(a) ")
plot(2:10, stab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b)")
plot(2:10, instab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")

plot(sim3[,1],sim3[,2],xlab='x1',ylab='x2',font.main=1,main="(a)")
plot(2:10, stab.avg3[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b)")
plot(2:10, instab.avg3[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")

plot(sim5[,1],sim5[,2],xlab='x1',ylab='x2',font.main=1,main="(a)")
plot(2:10, stab.avg5[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b)")
plot(2:10, instab.avg5[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")

plot(sim6[,1],sim6[,2],xlab='x1',ylab='x2',font.main=1,main="(a)")
plot(2:10, stab.avg6[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b) ")
plot(2:10, instab.avg6[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")

plot(sim7[,1],sim7[,2],xlab='x1',ylab='x2',font.main=1,main="(a)")
plot(2:10, stab.avg7[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b) ")
plot(2:10, instab.avg7[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")

plot(sim9[,1],sim9[,2],xlab='x1',ylab='x2',font.main=1,main="(a) ")
plot(2:10, stab.avg9[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(b)")

```

```
plot(2:10, instab.avg9[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(c) ")
```

```
#####
```

```
#
```

```
#      Stability and Instability Curves – Multidimensional Data
```

```
#
```

```
#####
```

```
stab.avg=rep(0,10) # simulation results
```

```
instab.avg=rep(0,10) # simulation results
```

```
stab=matrix(NA, 50, 10) # instability matrix
```

```
instab=matrix(NA, 50, 10) # instability matrix
```

```
for (k in 2:10)
```

```
{
```

```
  for (i in 1:50)
```

```
    { sim1=matrix(0,200,3)
```

```
      sim1[,1]=c(seq(-0.5,0.5,length=100),seq(-0.5,0.5,length=100)+10)+rnorm(200,0,0.1)
```

```
      sim1[,2]=c(seq(-0.5,0.5,length=100),seq(-0.5,0.5,length=100)+10)+rnorm(200,0,0.1)
```

```
      sim1[,3]=c(seq(-0.5,0.5,length=100),seq(-0.5,0.5,length=100)+10)+rnorm(200,0,0.1)
```

```
      data.sd=stand(sim1)
```

```
      instab[i,k]=clus.cv(data.sd,k) # instability measure given k
```

```
      stab[i,k]=clus.cv.new(data.sd,k) # stability measure given k
```

```
    }
```

```
  stab.avg[k]<-mean(stab[,k])
```

```
  instab.avg[k]<-mean(instab[,k])
```

```
}
```

```
stab.avg=rep(0,10) # simulation results
```

```
instab.avg=rep(0,10) # simulation results
```

```
stab=matrix(NA, 50, 10) # instability matrix
```

```
instab=matrix(NA, 50, 10) # instability matrix
```

```
for (k in 2:10)
```

```
{
```

```
  for (i in 1:50)
```

```
    { sim4=matrix(0,200,10)
```

```
      sim4[,1]=c(rep(4,50),rep(-4,100),rep(4,50))+c(rexp(50,1),-rexp(100,1),rexp(50,1))
```

```
      sim4[,2]=c(rep(4,100),rep(-4,100))+c(rexp(100,1),-rexp(100,1))
```

```
      sim4[,3:10]=matrix(rexp(1600,1),ncol=8)
```

```
      data.sd=stand(sim4)
```

```

    instab[i,k]=clus.cv(data.sd,k) # instability measure given k
    stab[i,k]=clus.cv.new(data.sd,k) # stability measure given k
  }
  stab.avg[k]<-mean(stab[,k])
  instab.avg[k]<-mean(instab[,k])
}

```

```
#####
```

```

#
#      Stability and Instability Curves – The Iris Data
#
#####

```

```

stab.avg=rep(0,10) # simulation results
instab.avg=rep(0,10) # simulation results
stab=matrix(NA, 20, 10) # instability matrix
instab=matrix(NA, 20, 10) # instability matrix

```

```

for (k in 2:10)
{
  for (i in 1:50)      # let i denote the ith random partition
  {
    instab[i,k]=clus.cv(myiris,k)
    stab[i,k]=clus.cv.new(myiris,k)
  }
  stab.avg[k]<-mean(stab[,k])
  instab.avg[k]<-mean(instab[,k])
}

```

```

par(mfrow=c(2,2)," The Iris Data")
plot(iris$Petal.Length, iris$Petal.Width, pch=21,
bg=c("red","white","black")[unclass(iris$Species)],font.main=1,main="(a)      ")
plot(iris$Sepal.Length, iris$Sepal.Width, pch=21,
bg=c("red","white","black")[unclass(iris$Species)],font.main=1,main="(b)      ")
plot(2:10, stab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(c)      ")
plot(2:10, instab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(d)      ")

```

```
#####
```

```

#
#      Stability and Instability Curves – The Wine Data
#
#####

```

```

#### load tseries
wine<-read.matrix("wine.txt",header = FALSE, sep = ",", skip = 0)
wine=stand(wine)

stab.avg=rep(0,10) # simulation results
instab.avg=rep(0,10) # simulation results
stab=matrix(NA, 50, 10) # instability matrix
instab=matrix(NA, 50, 10) # instability matrix

for (k in 2:10)
{
  for (i in 1:50)      # let i denote the ith random partition
  {
    instab[i,k]=clus.cv(wine,k)
    stab[i,k]=clus.cv.new(wine,k)
  }
  stab.avg[k]<-mean(stab[,k])
  instab.avg[k]<-mean(instab[,k])
}

par(mfrow=c(2,1))
plot(2:10, stab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
Stability",main="(a)          ")
plot(2:10, instab.avg[2:10],type='b',font.main=1,xlab="Number of clusters",ylab="Estimated Clustering
InStability",main="(b)          ")

```